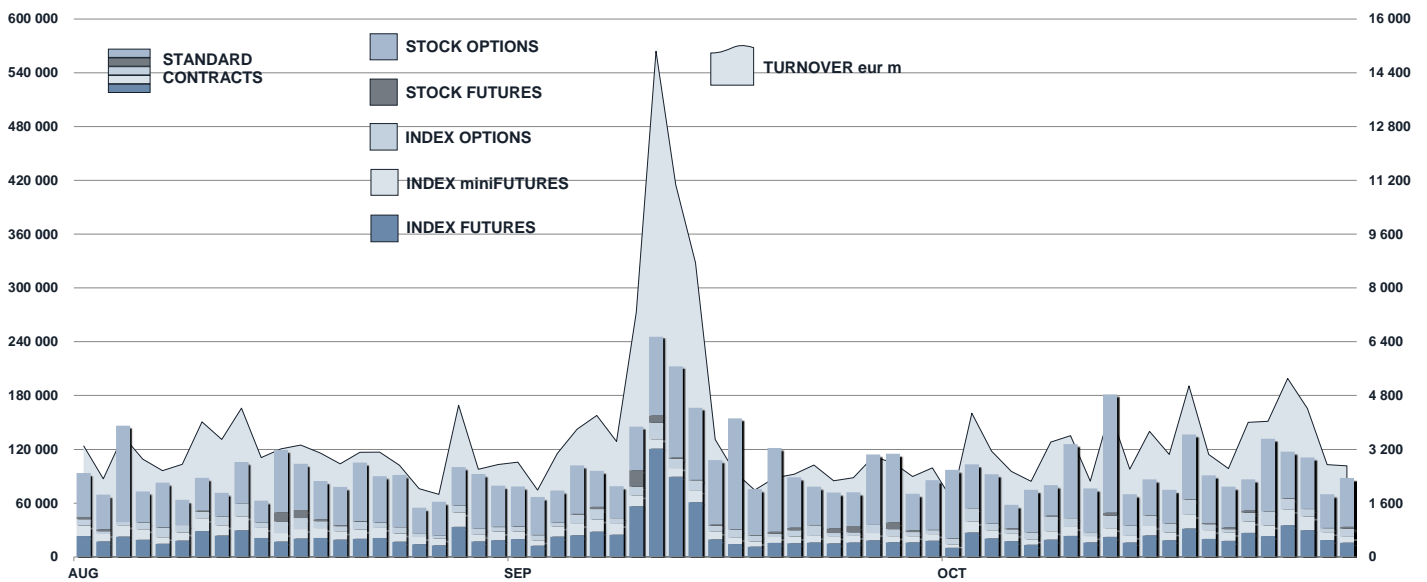




IDEM Statistics

October 2017

EQUITY DERIVATIVES TRADING



Note: the notional turnover is computed as the product of contracts number, price and index multiplier for index futures; contracts number, price and size multiplier for stock futures; contracts number, strike prices and index multiplier for index options; contracts number, strike prices and sizes for stock options.

MONTHLY TURNOVER

	AUGUST 2017		SEPTEMBER 2017		OCTOBER 2017		TOTAL 2016		JAN - OCT 2017		
	STANDARD CONTRACTS	TURNOVER eur ML	STANDARD CONTRACTS	TURNOVER eur ML	STANDARD CONTRACTS	TURNOVER eur ML	STANDARD CONTRACTS	TURNOVER eur ML	STANDARD CONTRACTS	TURNOVER eur ML	OPEN INTEREST
FTSE MIB FUTURES	453 180	49 141.7	632 823	70 072.4	465 687	52 278.8	10 590 124	919 712.4	5 996 239	618 366.7	36 367
FTSE MIB DIVIDEND INDEX	850	3.2	3 317	13.0	3 319	13.1	12 959	40.7	18 684	68.1	10 476
<b>TOTAL INDEX FUTURES (*)</b>	<b>454 030</b>	<b>49 145.0</b>	<b>636 140</b>	<b>70 085.5</b>	<b>469 006</b>	<b>52 291.9</b>	<b>10 603 083</b>	<b>919 753.1</b>	<b>6 014 923</b>	<b>618 434.8</b>	<b>46 843</b>
FTSE MIB miniFUTURES	231 202	5 014.6	188 382	4 169.3	214 788	4 821.5	4 789 081	83 245.5	2 539 474	52 360.6	3 399
<b>TOTAL INDEX miniFUTURES</b>	<b>231 202</b>	<b>5 014.6</b>	<b>188 382</b>	<b>4 169.3</b>	<b>214 788</b>	<b>4 821.5</b>	<b>4 789 081</b>	<b>83 245.5</b>	<b>2 539 474</b>	<b>52 360.6</b>	<b>3 399</b>
FTSE MIB OPTIONS	151 491	8 000.0	157 762	8 501.1	199 524	10 931.7	5 355 691	232 364.4	2 103 329	105 756.1	384 790
WEEKLY MIBO OPTIONS	12 635	682.5	10 679	592.4	11 350	635.6	431 008	18 702.5	132 395	6 799.3	2 478
<b>TOTAL INDEX OPTIONS</b>	<b>164 126</b>	<b>8 682.5</b>	<b>168 441</b>	<b>9 093.5</b>	<b>210 874</b>	<b>11 567.3</b>	<b>5 786 699</b>	<b>251 066.9</b>	<b>2 235 724</b>	<b>112 555.4</b>	<b>387 268</b>
STOCK FUTURES	30 433	125.7	61 347	275.2	15 610	57.5	2 071 247	5 571.1	800 243	2 377.6	76 064
PAN-EUROPEAN STOCK FUTURES	10 020	64.7	199 988	1 210.3	-	-	1 637 285	6 724.9	1 326 269	7 589.2	129 177
SINGLE STOCK DIVIDEND FUTURES	30	0.0	1	0.0	3 050	0.6	41 392	10.1	76 090	12.9	56 924
<b>TOTAL STOCK FUTURES</b>	<b>40 483</b>	<b>190.3</b>	<b>261 336</b>	<b>1 485.5</b>	<b>18 660</b>	<b>58.1</b>	<b>3 749 924</b>	<b>12 306.1</b>	<b>2 202 602</b>	<b>9 979.7</b>	<b>262 165</b>
STOCK OPTIONS	1 035 992	4 403.5	1 280 228	4 937.5	1 204 503	4 768.2	23 953 219	50 963.7	16 144 650	48 901.7	4 618 454
WEEKLY STOCK OPTIONS	4 231	28.8	3 902	28.9	2 957	22.6	138 286	418.9	45 874	227.8	762
<b>TOTAL STOCK OPTIONS</b>	<b>1 040 223</b>	<b>4 432.3</b>	<b>1 284 130</b>	<b>4 966.5</b>	<b>1 207 460</b>	<b>4 790.8</b>	<b>24 091 505</b>	<b>51 382.6</b>	<b>16 190 524</b>	<b>49 129.5</b>	<b>4 619 216</b>
<b>EQUITY DERIVATIVES TOTAL</b>	<b>1 930 064</b>	<b>67 464.7</b>	<b>2 538 429</b>	<b>89 800.2</b>	<b>2 120 788</b>	<b>73 529.5</b>	<b>49 020 292</b>	<b>1 317 754.3</b>	<b>29 183 247</b>	<b>842 459.9</b>	<b>5 318 891</b>

(\*) Includes data for FTSE MIB Dividend Futures

## IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
<b>STOCK FUTURES</b>							
A2A	22	-	-	-	-	0.0%	-
ACEA	22	-	-	-	-	0.0%	-
ANIMA HOLDING	22	-	-	-	-	0.0%	2
ANSALDO STS	22	-	-	-	-	0.0%	-
ATLANTIA	22	70	3	1.0	0.0	0.1%	70
AUTOGRILL	22	-	-	-	-	0.0%	-
AZIMUT HOLDING	22	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	22	61	3	0.2	0.0	0.1%	40
BANCA MONTE PASCHI SIENA	22	-	-	-	-	0.0%	-
BANCO BPM	22	46	2	0.1	0.0	0.0%	16
BPER BANCA	22	60	3	0.3	0.0	0.0%	60
BUZZI UNICEM	22	200	9	0.5	0.0	0.1%	160
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	250	11	0.3	0.0	3.3%	150
CNH INDUSTRIAL	22	66	3	0.3	0.0	0.1%	66
ENEL	22	835	38	2.2	0.1	0.1%	2 201
ENI	22	202	9	1.4	0.1	0.0%	10 027
ERG	22	-	-	-	-	0.0%	-
EXOR	22	-	-	-	-	0.0%	-
FERRARI	22	54	2	0.5	0.0	0.0%	40
FIAT CHRYSLER AUTOMOBILES	22	432	20	3.2	0.1	0.1%	1 358
FINCOBANK	22	150	7	0.6	0.0	0.2%	150
GENERALI	22	100	5	0.2	0.0	0.0%	32 525
GEOX	22	110	5	0.2	0.0	0.7%	105
HERA	22	40	2	0.1	0.0	0.1%	40
INTESA SANPAOLO	22	1 525	69	4.4	0.2	0.1%	12 576
INTESA SANPAOLO RSP	22	-	-	-	-	0.0%	-
LEONARDO	22	-	-	-	-	0.0%	-
LUXOTTICA GROUP	22	91	4	0.4	0.0	0.1%	90
MEDIASET	22	191	9	0.6	0.0	0.1%	130
MEDIOBANCA	22	3 001	136	13.3	0.6	1.6%	7 001
POSTE ITALIANE	22	-	-	-	-	0.0%	-
PRYSMIAN	22	45	2	0.1	0.0	0.0%	15
SAIPEM	22	23	1	0.1	0.0	0.0%	27
SARAS	22	30	1	0.1	0.0	0.1%	30
SNAM	22	6	0	0.0	0.0	0.0%	5
STMICROELECTRONICS	22	339	15	3.2	0.1	0.2%	85
TELECOM ITALIA	22	4 165	189	3.2	0.1	0.2%	4 315
TELECOM ITALIA RSP	22	700	32	0.4	0.0	0.1%	500
TENARIS	22	135	6	0.8	0.0	0.1%	100
TERNA	22	-	-	-	-	0.0%	-
TOD'S	22	-	-	-	-	0.0%	-
UBI BANCA	22	124	6	0.3	0.0	0.0%	-
UNICREDIT	22	2 309	105	19.2	0.9	0.3%	4 010
UNIPOL	22	250	11	0.5	0.0	0.2%	170
UNIPOLSAI	22	-	-	-	-	0.0%	-
<b>PAN-EUROPEAN STOCK FUTURES</b>							
BANCO BILBAO VIZCAYA ARGENTARIA	22	-	-	-	-	-	-
BANCO SANTANDER	22	-	-	-	-	-	-
BNP PARIBAS	22	-	-	-	-	-	97 177
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA SA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	-	-	-	-	-	32 000
TELEFONICA	22	-	-	-	-	-	-
<b>SINGLE STOCK DIVIDEND FUTURES</b>							
ARCELORMITTAL DIVIDEND	22	-	-	-	-	-	250
ASSICURAZIONI GENERALI DIVIDEND	22	-	-	-	-	-	2 043
AXA DIVIDEND	22	-	-	-	-	-	25
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	10
BNP DIVIDEND	22	-	-	-	-	-	50
DAIMLER DIVIDEND	22	-	-	-	-	-	58
DEUTSCHE BANK DIVIDEND	22	-	-	-	-	-	30
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	50
E.ON DIVIDEND	22	-	-	-	-	-	45
ENEL DIVIDEND	22	-	-	-	-	-	3 535
ENGIE DIVIDEND	22	10	0	0.0	0.0	-	10
ENI DIVIDEND	22	-	-	-	-	-	2 132
IBERDROLA DIVIDEND	22	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	22	3 000	136	0.6	0.0	-	46 229
ORANGE DIVIDEND	22	-	-	-	-	-	40
SANOFI-AVENTIS DIVIDEND	22	-	-	-	-	-	-
SIEMENS DIVIDEND	22	-	-	-	-	-	-
SOCGEN DIVIDEND	22	-	-	-	-	-	211
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	-
TELEFONICA DIVIDEND	22	40	2	0.0	0.0	-	110
TOTAL DIVIDEND	22	-	-	-	-	-	5
UNICREDIT DIVIDEND	22	-	-	-	-	-	2 061
VIVENDI DIVIDEND	22	-	-	-	-	-	30

(\*) The notional turnover is computed as the product of contracts number, strike prices and sizes for options and as the product of contracts number, prices and sizes for futures.

(\*\*) As percentage on shares turnover (underlying shares).

(\*\*\*) Open positions at the end of period. Gross figures for options, net figures for futures.

## IDEM - EQUITY DERIVATIVES TURNOVER - Stock Options

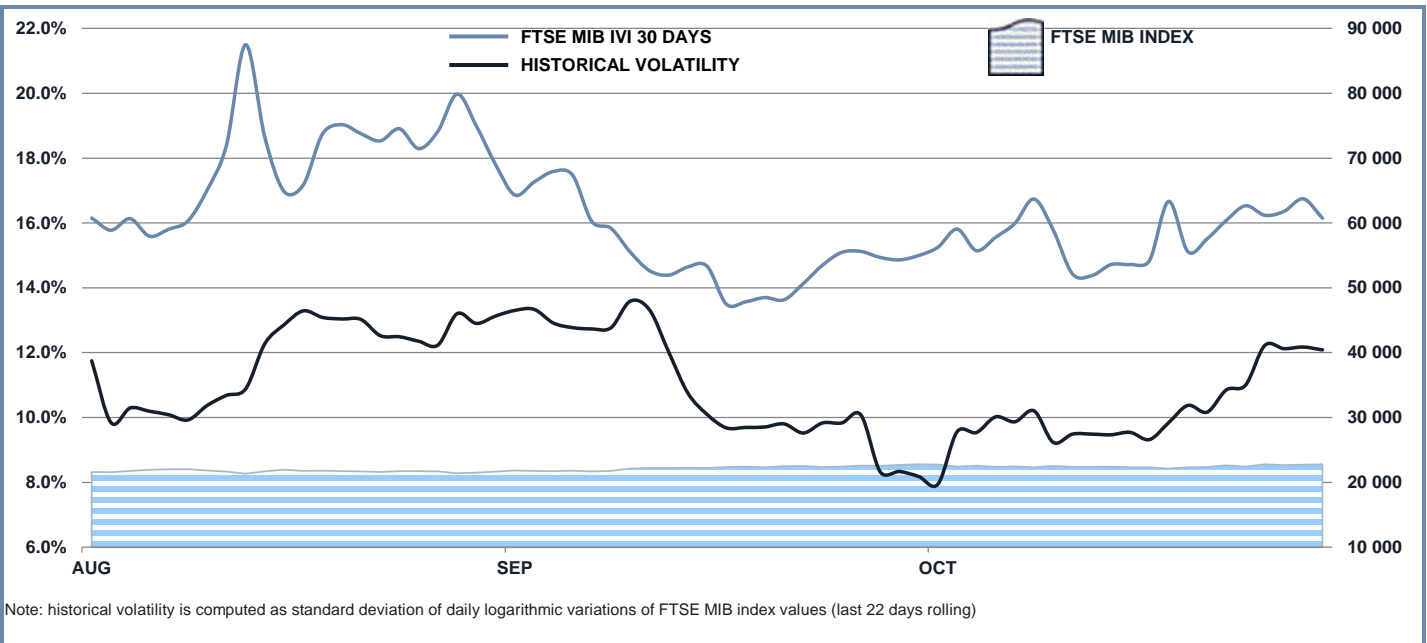
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
<b>STOCK OPTIONS</b>							
A2A	22	1 780	81	12.7	0.6	4.7%	8 114
ACEA	22	43	2	0.3	0.0	0.8%	407
AMPLIFON	22	333	15	2.2	0.1	1.5%	378
ANIMA HOLDING	22	456	21	1.5	0.1	1.2%	1 405
ANSALDO STS	22	78	4	0.4	0.0	0.7%	84
ATLANTIA	22	22 628	1 029	294.7	13.4	22.4%	22 108
AUTOGRILL	22	2 966	135	16.8	0.8	15.0%	5 691
AZIMUT HOLDING	22	3 445	157	32.0	1.5	9.5%	8 706
BANCA GENERALI	22	459	21	1.3	0.1	0.8%	1 735
BANCA MEDIOLANUM	22	2 800	127	10.3	0.5	6.3%	3 957
BANCA MONTE PASCHI SIENA	22	670	30	0.3	0.0	0.1%	1 271
BANCA POPOLARE SONDRIO	22	71	3	0.1	0.0	0.5%	231
BANCO BPM	22	33 050	1 502	106.4	4.8	4.8%	60 821
BPER BANCA	22	2 343	107	11.3	0.5	1.8%	6 082
BREMBO	22	480	22	3.3	0.2	1.4%	1 504
BRUNELLO CUCINELLI	22	140	6	0.4	0.0	0.8%	312
BUZZI UNICEM	22	2 876	131	6.7	0.3	2.1%	6 191
CAMPARI	22	1 446	66	9.9	0.5	2.8%	2 229
CIR	22	123	6	0.1	0.0	1.5%	529
CNH INDUSTRIAL	22	2 380	108	12.2	0.6	2.2%	4 195
CREDITO VALTELLINESE	22	561	26	0.2	0.0	0.2%	2 166
DANIELI & C	22	342	16	0.7	0.0	5.6%	614
DE' LONGHI	22	67	3	0.9	0.0	1.6%	169
DIASORIN	22	160	7	1.3	0.1	0.9%	335
ENEL	22	72 499	3 295	182.5	8.3	6.5%	580 499
ENI	22	73 221	3 328	507.3	23.1	14.1%	372 986
ERG	22	327	15	2.2	0.1	4.3%	1 616
EXOR	22	6 320	287	33.9	1.5	6.5%	9 629
FERRARI	22	7 929	360	78.3	3.6	6.2%	14 580
FIAT CHRYSLER AUTOMOBILES	22	68 241	3 102	497.1	22.6	12.0%	182 493
FINCOBANK	22	2 126	97	7.3	0.3	2.0%	2 385
GENERALI	22	208 857	9 494	329.7	15.0	19.0%	1 022 121
GEOX	22	247	11	0.4	0.0	1.4%	729
HERA	22	106	5	0.3	0.0	0.2%	600
INTESA SANPAOLO	22	154 198	7 009	436.8	19.9	8.6%	732 551
INTESA SANPAOLO RSP	22	1 278	58	3.3	0.2	1.3%	3 358
IREN	22	258	12	0.6	0.0	0.6%	971
ITALGAS	22	1 141	52	5.6	0.3	2.0%	1 657
LEONARDO	22	6 513	296	49.8	2.3	9.3%	11 674
LUXOTTICA GROUP	22	15 581	708	72.1	3.3	9.2%	18 117
MEDIASET	22	8 995	409	28.5	1.3	5.7%	15 720
MEDIOBANCA	22	19 324	878	91.3	4.1	11.0%	35 022
MONCLER	22	593	27	7.1	0.3	1.5%	2 986
MONDADORI EDITORE	22	1 182	54	2.6	0.1	5.0%	1 233
PIAGGIO & C	22	138	6	0.4	0.0	0.5%	439
POSTE ITALIANE	22	1 194	54	3.6	0.2	1.2%	8 826
PRYSMIAN	22	5 343	243	15.9	0.7	3.1%	10 701
RECORDATI	22	271	12	1.0	0.0	0.3%	882
SAFILO GROUP	22	80	4	0.0	0.0	0.2%	533
SAIPEM	22	16 570	753	59.9	2.7	6.4%	29 625
SALVATORE FERRAGAMO	22	1 701	77	18.5	0.8	5.2%	2 500
SARAS	22	129	6	0.3	0.0	0.2%	5 791
SIAS	22	10	0	0.1	0.0	0.1%	164
SNAM	22	5 883	267	24.5	1.1	3.3%	14 753
STMICROELECTRONICS	22	16 798	764	144.3	6.6	6.9%	24 874
TELECOM ITALIA	22	224 752	10 216	176.5	8.0	10.9%	829 712
TELECOM ITALIA RSP	22	6 557	298	4.2	0.2	1.3%	57 807
TENARIS	22	14 967	680	86.7	3.9	10.9%	22 958
TERNA	22	948	43	4.7	0.2	0.9%	5 775
TOD'S	22	755	34	4.4	0.2	6.4%	2 675
UBI BANCA	22	23 332	1 061	50.4	2.3	3.3%	38 725
UNICREDIT	22	150 710	6 850	1 295.5	58.9	23.2%	394 502
UNIPOL	22	863	39	1.6	0.1	0.7%	6 087
UNIPOLSAI	22	2 851	130	6.2	0.3	3.2%	4 940
YOOX NET-A-PORTER GROUP	22	2 018	92	6.5	0.3	1.6%	6 024
<b>WEEKLY STOCK OPTIONS</b>							
ENEL	22	100	5	0.3	0.0	0.0%	20
ENI	22	215	10	1.5	0.1	0.0%	40
FIAT CHRYSLER AUTOMOBILES	22	349	16	2.6	0.1	0.1%	24
GENERALI	22	200	9	0.3	0.0	0.0%	100
INTESA SANPAOLO	22	6	0	0.0	0.0	0.0%	6
TELECOM ITALIA	22	-	-	-	-	0.0%	-
UNICREDIT	22	2 087	95	17.9	0.8	0.3%	572

(\*) The notional turnover is computed as the product of contracts number, strike prices and sizes for options and as the product of contracts number, prices and sizes for futures.

(\*\*) As percentage on shares turnover (underlying shares).

(\*\*\*) Open positions at the end of period. Gross figures for options, net figures for futures.

## INDEX AND VOLATILITY



## MOST TRADED STOCK OPTIONS IN THE MONTH BY UNDERLYING

SHARES	STANDARD CONTRACTS			NOTIONAL TURNOVER		OPEN INTEREST *
	number	% CALL	% PUT	eur ML	% SHARES	
TELECOM ITALIA	224 752	58.75%	41.25%	176.53	10.9%	829 712
GENERALI	209 057	58.38%	41.62%	329.97	19.0%	1 022 221
INTESA SANPAOLO	154 204	41.97%	58.03%	436.83	8.6%	732 557
UNICREDIT	152 797	70.56%	29.44%	1 313.47	23.5%	395 074
ENI	73 436	62.06%	37.94%	508.76	14.1%	373 026
ENEL	72 599	53.09%	46.91%	182.75	6.5%	580 519
FIAT CHRYSLER AUTOMOBILES	68 590	54.28%	45.72%	499.63	12.0%	182 517
BANCO BPM	33 050	58.46%	41.54%	106.39	4.8%	60 821
UBI BANCA	23 332	66.14%	33.86%	50.41	3.3%	38 725
ATLANTIA	22 628	41.06%	58.94%	294.68	22.4%	22 108

\* Open positions at the end of period. Gross figures

## MOST TRADED STOCK FUTURES IN THE MONTH BY UNDERLYING

SHARES	STANDARD CONTRACTS		TRADES number	NOTIONAL TURNOVER		OPEN INTEREST *
	number	%TOT		eur ML	% SHARES	
TELECOM ITALIA	4 165	26.7%	86	3.16	0.2%	4 315
MEDIOBANCA	3 001	19.2%	4	13.28	1.6%	7 001
UNICREDIT	2 309	14.8%	93	19.16	0.3%	4 010
INTESA SANPAOLO	1 525	9.8%	4	4.39	0.1%	12 576
ENEL	835	5.3%	7	2.18	0.1%	2 201
TELECOM ITALIA RSP	700	4.5%	3	0.43	0.1%	500
FIAT CHRYSLER AUTOMOBILES	432	2.8%	74	3.18	0.1%	1 358
STMICROELECTRONICS	339	2.2%	40	3.18	0.2%	85
CIR	250	1.6%	2	0.31	3.3%	150
UNIPOL	250	1.6%	3	0.49	0.2%	170

\* Open positions at the end of period. Net figures

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